Camilo Marchesini

European Central Bank
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Born: Bologna (Italy), August 25, 1995
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Research Interests

Macroeconomics, International Finance, Macroeconometrics, Computational Macroeconomics

Education

B.Sc. in Economics and Social Sciences, *Libera Università di Bozen-Bolzano*, Italy — Sep. 2014 - Jul. 2017
Thesis: *An Analysis of Regional and Provincial Wage Differentials in Italy. (with distinction)*
Advisor: Mirco Tonin

Visiting student, *Technische Universität Dresden*, Germany — Sep. 2015 - Feb. 2016

M.Sc. in Economics, *Uppsala University*, Sweden — Aug. 2017 - Aug. 2019
Thesis: *Optimal Monetary Policy, Macroprudential Instruments, and the Credit Cycle. (with distinction)*
Advisor: Daria Finocchiaro

Class rank, selected courses, M.Sc.[1]
Analytical Methods (Mathematics section): 2^{nd},97%; Macroeconomic Theory: 1^{st},95%; Econometric Theory: 1^{st},98%;
Financial Econometrics (M.Sc. in Statistics): 1^{st},80%

Awards and Grants

Mobility scholarship (combined), 1750€ — Mar. 2015
Libera Università di Bozen-Bolzano & Erasmus Programme

Dean's List Award: Best Students of the Academic Year 2016/2017 — Oct. 2017
Credit-weighted average grade: 29.02/30 (Economics: 29.95); Thesis: full marks (unanimity vote)
Libera Università di Bozen-Bolzano - Department of Economics and Management

Employment

Center for Excellence in Finance and Economic Research (CEFER), Bank of Lithuania
Research assistant — Aug. 2018 - Nov. 2018
Researcher — Aug. 2019

Strategic Issues Section, Monetary Policy Strategy Division, DG Monetary Policy, European Central Bank
Trainee — Sep. 2019 - Aug. 2020
Research Analyst — Sep. 2020 -

Research assistant to Gianluca Benigno, *International Research Function, Federal Reserve Bank of New York* — Jun. 2020 -

Submitted Work

The Real and Nominal Faces of the EU28 Convergence Coin (with Povilas Lastauskas),
Discussion Paper Series of the Bank of Lithuania, No. 15, forthcoming.

[1]Source: Registrar's office. The registrar's office does not provide information on the overall class rank.

Work in Progress

A Model of Fire Sales, Risky Securitization, and Collateral Runs (with Benjamin Hemingway).

Professional Activities

Referee
Baltic Journal of Economics

Seminars

Scheduled (*)

European Central Bank (DG Monetary Policy internal seminar)*:
A Model of Fire Sales, Risky Securitization, and Collateral Runs Dec.22, 2020

Training

M.Sc. in Statistics, *Uppsala University*:

Financial Econometrics. Instructors: Yukai Yang, Patrik Andersson. Fall semester 2018
Topics covered: Campbell, J., Lo, A.W., and MacKinlay, A. C. (1997). The Econometrics of Financial Markets. *Princeton University Press*, Ch. 2, 5-7, 10-12.

Time Series Econometrics. Instructor: Yukai Yang. Fall semester 2018
Topics covered: Hamilton, J. D. (1994). Time Series Analysis. *Princeton University Press*, Ch. 1-4, 5, 7, 8, 10-13, 15-20.

Internal courses for researchers, *Bank of Lithuania*:

Introduction to DSGE Modeling (9 hours). Instructor: Patrick Grüning. Oct. 2018
Selected topics covered: Utility functions; models with endogenous labour supply; capital adjustment costs; (exogenous) growth; heterogeneous technology; asset prices; perturbation methods.

Learning and Expectations Formation in Macroeconomics and Finance (12 hours). Instructor: Klaus Adam Nov. 2019
Selected topics covered: Expectations equilibria under learning; stochastic recursive algorithms; stability theorems; subjective beliefs in business cycle models and asset pricing models.

Internal courses for researchers, *European Central Bank*:

Big Data in Macroeconomics (12 hours). Instructors: Domenico Giannone and Giorgio Primiceri. Sep. 2019
Selected topics covered: Frequentist regularization methods (Ridge, Lasso, Best Subset Selection); Bayesian shrinkage methods; hyperparameters; Conditional and unconditional forecasting with BVARs; State-space models: filtering and smoothing techniques.

Skills

Programming
Advanced user: MATLAB, Julia, R, Python, Stata, LaTeX
Intermediate user: Mata, VBA

Language
Native language: Italian
Proficient user: English, IELTS Overall Band: 8.0/9.0 (L: 8.0; R: 8.5; W: 7.0; S: 8.0), October 2020
Upper intermediate user: French, German
Basic user: Spanish

Last updated: **November 20, 2020**